

FINANCIAL RESEARCH WORKSHOP

Organizer: The Financial Research and Trading Laboratory (Finance Lab)

Date: November 10-11, 2018

Venue: Finance Lab, IIM Calcutta

Program Schedule

Day 1: November 10, 2018 (Saturday)

9:30 am – 10 am	Registration
10 am – 10:45 am	Paper: Is good news really bad news? Price reaction with correlated market and non-market signals in an asset pricing model Murgie Krishnan Radford University and Rutgers University
10:45 am – 11 am	Discussant: Arnab Bhattacharya, Assistant Professor, IIM Calcutta
11 am – 11:15 am	Question/Answer session
11:15 am – 11:30 am	Coffee Break
11:30 am – 12:15 pm	Paper: Supra (National) Supervision Shikhar Singla London Business School
12:15 pm – 12:30 pm	Discussant: Partha Ray, Professor, IIM Calcutta
12:30 pm – 12:45 pm	Question/Answer session
12:45 pm – 2 pm	Lunch Break
2 pm – 2:40 pm	Short talk on FinTech David Yermack NYU Stern School of Business, New York University
2:45 pm – 3:25 pm	Short talk on Mutual Fund Performance Henri Servaes London Business School
3:25 pm – 3:45 pm	Tea Break
3:45 pm – 4:30 pm	Paper: Measuring funding illiquidity in the overnight loan market Narayan Bulusu Bank of Canada
4:30 pm – 4:45 pm	Discussant: Joshy Jacob, Associate Professor, IIM Ahmedabad
4:45 pm – 5 pm	Question/Answer Session

Day 2: November 11, 2018 (Sunday)

9 am – 9:45 am	Paper: Forecasting Options Prices Using Discrete Time Volatility Models Estimated at Mixed Timescales Giovanni Calice School of Business and Economics Loughborough University
9:45 am – 10 am	Discussant: Sankarshan Basu, Professor, IIM Bangalore
10 am – 10:15 am	Question/Answer session
10:15 am – 10:30 am	Coffee Break
10:30 am – 11:15 am	Paper: Women’s Inheritance Rights and Entrepreneurship Gender Gap S. Lakshmi Naaraayanan Department of Finance Hong Kong University of Science & Technology (HKUST)
11:15 am – 11:30 am	Discussant: Arpita Ghosh, Associate Professor, IIM Calcutta
11:30 am – 11:45 am	Question/Answer session
11:45 am – 12:30 pm	Paper: Firm Boundaries and Political Uncertainty: Evidence Using State Elections in India Arkodipta Sarkar London Business School
12:30 pm – 12:45 pm	Discussant: Ashok Banerjee, Professor, IIM Calcutta
12:45 pm – 1 pm	Question/Answer session
1 pm – 1:15 pm	Valediction & Closure
1:15 pm – 2:15 pm	Lunch
